The University of Calgary, Department of Geomatics Engineering

observables from GPS and Galileo will enable users to improve both the accuracy and the reliability of position solutions. Gérard Lachapelle is professor and head

Combining signals and

of the Department of Geomatics Engineering, University of Calgary, where he also hold a CRC/iCORE Chair in Wireless Location. He has been involved with GPS research, development, and testing since 1980 and has made numerous related contributions. He has received numerous awards for his contribution. M. Elizabeth Cannon is professor in the Department of Geomatics Engineering, University of Calgary, where she also holds

an NSERC Steacie Fellowship. She has been involved with GPS research, development and testing since 1984 and has made numerous related contributions. She has received numerous awards for her contribution, including the Johannes Kepler Award of the Institute of Navigation in Kyle O'Keefe is a Ph.D. candidate in the Department of Geomatics Engineering at the University of Calgary. His major

research interest is navigation satellite constellation design and performance. He has been involved in positioning and navigation research since 1996. Paul Alves is a graduate student in the Department of Geomatics Engineering at The University of Calgary. His research is

focused on carrier phase ambiguity resolution techniques using multiple reference stations, carrier frequencies, and advanced error modelling. **38** *GPS World* September 2002

If the constellation geometry and ranging

USYSTEM Availability Reliability Simulations

ver the next six years, the European Union (EU) and the European Space Agency (ESA) plan to deploy Galileo, Europe's new civilian-managed Global Navigation Satellite System (GNSS). The existence of a second fully operational GNSS promises to provide substantial benefits to civilian users worldwide. Successful deployment of Galileo will more than double the number of GNSS signals in space available to users. This large increase in satellites will benefit not only single-point accuracy but also position reliability and the ability of GNSS

user equipment to resolve integer ambiguities when using carrier phase tracking techniques. With two independent but compatible GNSSs available, users will be able to exploit this situation by choosing one of three different approaches: what happens, particularly for military and

government users. The United States, having invested heavily in creating the GPS, may mandate that public agencies use only GPS. Likewise, the European Union may insist that European agencies use only Galileo for certain applications. Use one system as a check for the other. Even if users are only navigating with one system or the other, if they are equipped

for the primary system. Combine observations from both systems.

This article examines the first and third of these options from a civilian user's point

of view, that is, the use of GPS alone ver-

stellations, which reduces the dilution of precision (DOP) and the latter factor's multiplicative effect on ranging errors. As we discuss later in the article, however, the redundant observations possible with more satellites also enable receivers in carrierphase tracking mode to average measurement noise more effectively and, consequently, to make the position solution more precise. **Multiple Benefits**

> surements for a navigation system, they are meaningless metrics if the GNSS solu-

tion is highly susceptible to undetected measurement blunders or faults. In many uses of GNSS, the reliability of position solutions is as important as its accuracy. By reliability, we are referring to the ability of a system to detect and eliminate gross errors during its operation. This is particularly true for safety-of-life applications, such as aviation and marine navigation, or for demanding single-point and differential positioning. Reliability also can be very helpful for robust, rapid, and accurate resolution of the integer ambiguities in GNSS carrier-

Although accuracy and precision are often

cited as the primary performance mea-

sus that of GPS and Galileo observations in a combined solution. In our discussion, we will demonstrate that, although proponents of one system or the other often speak of their system as a self-contained alternative to the other, users can best realize the real advantages of having two compatible GNSSs when both systems' signals

The benefits of more GNSS signals in space include improved availability, particularly in urban canyons and steep terrain in which signals can be blocked, as

well as greater accuracy. Gains in accu-

racy are usually associated with the improved

satellite geometry of combined GNSS con-

and observables are combined.

phase tracking techniques used for realtime kinematic (RTK) and other high-accuracy applications. More generally, reliability is increasingly desirable to improve the cost effectiveness of all applications. The sidebar entitled "Error Detection and Reliability" defines and explores the concept of statistical reliability, which is one of the

key performance measures used in our analysis. With that tool in hand, we can then assess the reliability advantages of using combined GPS/Galileo and review some ambiguity resolution issues, including examples of the kind of signal-processing improvements that occur with a combined GNSS system. www.gpsworld.com

each residual can be statistically tested where

the null hypothesis, Ho, is that the residual is

unbiased while the alternative hypothesis, Ha, is

identification of a blunder impossible. To detect a blunder,

assess the ability of a system to detect and eliminate gross errors or blunders. (For a detailed discussion of reliability theory, see the text by K. Koch listed in the "Further Reading" section at the

accuracies are known, we can estimate the positioning accuracy and reliability of a GNSS. Because we do not need actual mea-

surements in order to accomplish this, the accuracy and reliability of a GNSS can be easily simulated. Until its sponsors finalize the design of the Galileo system, however, we need to TABLE 1 Single frequency system parameters for GPS and Galileo models used herein. **GPS model (actual system) Number of Satellites** 27

6 **Number of Planes** Spacing in Planes Uneven Inclination of Planes 53-56 degrees 54 degrees 26,561.75 km **Radius of Orbits**

make some assumptions about the ulti-

mate configuration of the Galileo con-

L1 (1575.42 MHz)

Frequencies Used Herein

stellation. Table 1 shows the design parameters that we used to simulate each constellation (GPS and Galileo). Although two more civil signals will become available on Galileo and new GPS satellites in the near future, our analysis focused primarily on the L1/E1 frequency centered at 1575.42 MHz. While we did not employ these second and third frequencies to generate results, their advantage is discussed The Galileo satellites will be deployed in three orbital planes. We assumed the positions of these planes as having arbitrary right ascensions of 0°, 120° and 240° but employed actual values for the GPS constellation. Even spacing of the Galileo

orbital planes between the GPS orbital

planes would have been desirable as it

would ensure a maximum distribution

of satellites in the sky and thus provide the strongest positioning geometry. However, in practice this cannot be maintained because the planes of the two constellations will have different orbital radii and, therefore, will precess at different rates. Dilution of precision (DOP) and horizontal probable errors (HPEs) can easily be calculated from satellite geometry alone. All that we need to know is the position of the user, the positions of the satellites, and an elevation mask value. To compute the maximum position error due to one marginally detectable blunder, a value for the User Equivalent Range Error (UERE) must be assigned. The UERE partly depends on whether the user is in single-point or differential mode. In the examples pre-

40 GPS World September 2002 90°N 60°N 30°1

00

30°S

Use one system only. This may indeed be

with dual system receivers, or separate GPS and Galileo receivers, they will be able to compute a completely independent solution using the other system as a check

In this case, users would include observations from both systems when determining a navigation solution.

Error Detection and Reliability

Statistical reliability theory was developed to

end of this article.) Reliability can be subdivided

into internal and external reliability. Internal relia-

detectable blunder (MDB). The external reliability

of a system is quantified by the size of the error

the residuals are normally distributed. If a blun-

der is present in an observation, its residual will

be biased but will remain normally distributed.

redundancy of observations is required. The least

where Cr is the covariance matrix of the residu-

tions and w is the misclosure. R is the redundan-

cy matrix. The redundancy of an observation is

expressed by its redundancy number Rii, which

is the ith diagonal element of R. The covariance

of the residuals is equal to the covariance of the

observations minus the covariance of the para-

meters, Cx, mapped into the observation space

Cr is always less than or equal to Cl, meaning

that Rii is always between 0 and 1. A redundancy

tored for blunders. A redundancy value of 0 indi-

cates that the navigation solution depends com-

sented here and shown in Figures 1-4, the

HDOP and HPE values are calculated at

1-minute intervals over a 24-hour period

at points located around the earth at 5-

degree spacing. Heights are constrained

with a standard deviation of 2 meters. We

90°N

30°N

30°S

60°S

90°N

00 30°S

60°S

90°S0°W 135°W

value of 1 would mean that the observation is

completely redundant and, thus, easily moni-

pletely on the ith observation, making the

by the design matrix A, as Equation 2 shows:

als, CI is the covariance matrix of the observa-

Note that for meaningful residuals to occur,

squares residuals are given by Equation 1:

In least squares estimation, it is assumed that

in the navigation solution that is caused by a

Galileo model

30

3

Evenly spaced

29,378.137 km

E1 (1575.42 MHz)

marginally detectable blunder.

 $\hat{\mathbf{r}} = -\mathbf{C}_{\hat{\mathbf{r}}}\mathbf{C}_{1}^{-1}\mathbf{W} = -\mathbf{R}\mathbf{W}$

 $C_{\hat{r}} = C_1 - AC_{\hat{x}}A^T$

bility refers to the

ability of the sys-

fault through the

statistical testing

squares residuals

on an epoch-by-

epoch basis. The

largest such blun-

(1)

(2)

der is called the marginally

of the least

tem to detect a

that the residual is biased. If a good observation is rejected, a type one error occurs. The probability of this is denoted by a. A type two error occurs when a blunder is accepted into the solution. The probability of committing a type two error is denoted with b. Choosing values of a and of Ha and is denoted by do. The marginally detectable blunder for observation i, can then be obtained by multiplying do by the covariance of the residual and dividing by the redundancy number, as shown in Equation 3: $\left|\nabla_{i}\right| = \frac{\delta_{o}\sqrt{C_{rii}}}{R_{ii}}$ Since each residual has a different covariance and each observation has a different redundancy,

each observation has a different MDB. Assuming only one blunder occurs in a given measurement epoch, the maximum effect of one undetected blunder can be determined by evaluating the effect of each marginally detectable blunder on

(3)

the navigation solution shown in Equation 4: $\ddot{A}X = -\left(A^{T}C_{1}^{-1}A\right)^{-1}A^{T}C_{1}^{-1}\nabla$ (4) where ∇ is a column vector of zeros except for the ith row, which contains the marginally detectable blunder of the ith observation.

Reliability can then be quantified by the maximum position error (PE, or HPE in the horizontal plane) due to a single MDB. This is obtained by

evaluating ΔX for each observation's MDB. This

concept of reliability is closely associated with

that of receiver autonomous integrity monitoring

Obviously, the reliability measure depends heavily on the redundancy of the solution. With the current GPS constellation, more than 4 satellites are almost always in view, often as many as 9 or 10. In these cases the reliability of GPS alone is generally good. However, in environments with limited satellite visibility, frequently not enough satellites are available for a reliable solution. The proposed Galileo constellation suffers from the same limitations. Used together, however, the two systems will provide enough availability to

ensure a reliable solution even in extreme masking environments. represent the results using the 50th percentile or median values of HDOP and HPE. Figure 1 shows results for GPS alone using a 30° elevation mask in conjunction with a height constraint. We selected this particular scenario because it simulates www.gpsworld.com

90°W 45°E 90°E 135°E 180°W 2.5 3 3.5

90°E 135°E 180°W

45

40

FIGURE 2 Median HDOP over one day for GPS/Galileo using a

30° elevation mask and a height constraint

90°W

15

20

25

FIGURE 4 Median horizontal position error (HPE) due to one

marginally detectable blunder (MDB) over one day for GPS/

Galileo using a 30° elevation mask and a height constraint

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35

in Figures 3 and 4. We use a numerical

value of 1 meter for the UERE, a reason-

able number for the case of differential

carrier phase-smoothed code positioning

over a relatively short distance (between

the reference station and the user). In the

case of GPS alone, median horizontal posi-

tion errors of up to 50 meters due to gross

observation errors could occur and go unde-

tected in regions of the world centered

around latitude 65° N and 65° S, respec-

tively. In other parts of the world, errors

of up to 35 meters could occur and go undetected. When the combined solution is used,

10

90°W 135°E 1.5 2.5 3 3.5 FIGURE 1 Global map of median HDOP over one day for GPS only using a 30° elevation mask and a height constraint 90°N 60°S 135°E 180°W

GNSSs noticeably increases nominal accuthe effect of the ionosphere. If a dual-freracies, combined GPS/Galileo shows draquency receiver is used, this ionospheric matic improvements over GPS-alone when model is not required; however, the effect we consider reliability or fault detection of receiver noise and multipath may be capability. slightly higher, depending on how the ionos-The corresponding HPE results, which

15

If we assume the use of a single-fre-

quency receiver, the UERE must include

pheric correction is derived. Assuming a

most parts of the world and are below 6

Carrier Phase Ambiguity Resolution

Assessing the ambiguity-resolution capa-

bility through simulation is somewhat more

difficult than determining accuracy and

reliability performance because the former analysis requires the generation of actual

observations with realistic errors. Ambiguity-

resolution testing can then be carried out

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meters everywhere.

a user-selectable UERE.

20

30

35 40 45 50 FIGURE 3 Median horizontal position error (HPE) due to one marginally detectable blunder (MDB) over one day for GPS using a 30° elevation mask and a height constraint the conditions of an urban user with a GPS UERE of 8 meters, which would be approxreceiver system that would use a map to imately the case of an L1 single-point user, the DRMS horizontal position error would obtain its height. The median horizontal DOP (HDOP) is lower than 2.5 everywhere not exceed 20 meters. in the world, which is still operationally Figure 2 shows corresponding HDOP values for the combined GPS/Galileo case. good. The position accuracy can be simply obtained by multiplying the HDOP by The HDOP does not exceed 1.5, an incremental but significant gain with respect to

> The two performance measures used herein are the time to fix ambiguities and the

using an appropriate

sures must be defined.

software package. Performance mea-

stand-alone GPS. Although using both

provide a reliability measure, are shown

percentage of correctly determined ambi-FIGURE 5 Simulated double difference L1 phase errors for a guity sets. Because 30-kilometer inter-receiver distance each ambiguity-resolution software package and user employs its own options, the

the corresponding median undetected errors that could occur do not exceed 3 meters in www.gpsworld.com

are used in both cases, the relative results between two simulations (for example, GPS-alone versus GPS/Galileo) will give a reasonable estimate of the performance

process is subjective, and absolute performance measures should be used with caution. However, provided the same options

centage of correctly determined ambiguity sets. In general, increasing the minimum time prior to first fix can increase the percentage of correctly fixed ambiguities. We employed a proprietary softwarebased GNSS observation simulator that uses complex models to generate orbit, ionosphere, troposphere, multipath, and receiver noise errors for the purpose of generating code and carrier phase observations. Figure 5 shows simulated GPS L1 double-difference carrier phase-measure-

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ambiguity sets

guity and position estimates were reset to

start a new solution in order to obtain inde-

pendent samples of the ambiguity resolu-

tion performance.

difference. The time required to fix ambiguities is an important measure for users as it indicates the amount of time needed to achieve peak system accuracy. The time to fix is highly correlated to the second performance measure, which is the percentage of correctly determined ambiguity sets. An ambiguity set is defined as the collection of double difference ambiguities associated with the carrier phase measurements at a given epoch. Modifying processing software parameters can change the balance between time to fix and the per-

> ment range errors for a 30-kilometer interreceiver separation (receivers are assumed to be stationary). The measurement range errors are 3 parts per million (ppm) of the inter-receiver distance, which agree well with typical errors observed under medium ionospheric conditions. To compare the ambiguity resolution capabilities of GPS-alone versus GPS/Galileo, we generated simulations of code and carrier phase GPS and Galileo observations at nine points located in the central United States. We selected the points so as to provide a wide range of inter-receiver distances and azimuths. All 36 baselines formed www.gpsworld.com

GPS L1 Only Trend - GPS L1 Only Combined GPS L1/GALILEO E1 FIGURE 7 Percentage of correctly resolved L1 and E1

baselines in which integer ambiguities were

fixed correctly more than four times were

included so as not to bias the results with

outliers.) The combined system achieves

the same ambiguity resolution performance

the proportion of correctly fixed ambiguities is also crucial for successful RTK field operations. Thus, the percentage of correctly fixed ambiguity sets, shown in

as GPS at twice the baseline length. Although the time-to-fix is important,

Figure 6 shows the average time to fix L1 mating first the float ambiguities and positions. Each time the integer ambiguambiguities correctly for GPS and GPS/Galileo. (Note that we included only ities were successfully resolved, the ambi-Advertising Removed

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combined system results in an accuracy

improvement of 32 percent compared to

Many options exist for position pro-

cessing and ambiguity resolution when

incorporating all frequency observations

from both systems. One method is to use

a cascading scheme whereby frequency

combinations are constructed that provide

the best wavelength-to-observation-error

ratios, which can then be processed con-

SYSTEM

that of GPS alone.

FIGURE 6 Average time to fix for correctly resolved L1 and E1

by the points were processed independently.

The baseline lengths ranged from approx-

imately 3 to 50 kilometers. Each base-

line was processed in kinematic mode, esti-

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secutively until all ambiguities are fixed

to their integer values. Following this, ionos-

pheric-free observables can be formed

if the effect of the ionosphere warrants

it. Another methodology estimates all

ambiguities in parallel and determines

the frequency combinations that are sta-

tistically most likely to be successfully resolved. This must be done using accu-

rate covariance information. These meth-

ods are similar in that various frequency

Figure 7, constitutes another important performance measure. The performance of the combined system is about 10 percent better than that of GPS alone in this single-frequency case. With roughly twice as many satellites as GPS, a combined system is better able to reject incorrect ambiguity sets. Performance decreases as the inter-receiver distance increases because differential errors increase as a function of distance. As a result, as the errors and associated biases approach half a wavelength (about 10 centimeters on L1) the wrong integer ambiguity set is more likely to be selected by the search algorithm. Position solutions also become more accurate as a consequence of improved satellite availability. Redundant observations can average measurement noise more effectively and make the position solution more precise. For example, the position results for a fixed-ambiguity L1 GPS and L1/E1 combined system are

> € 0.05 FIGURE 8 Single frequency fixed ambiguity position errors for GPS and GPS/Galileo - 12 km inter-receiver discombinations are used in combination to assist in the resolution of the shorter wavelength ambiguities. Three-frequency GPS II and Galileo will also provide an advantage for long-baseline users because of the ability to estimate

ionospheric effects. The added ionospheric observability of three-frequency GNSSs

will reduce observation biases and, therefore, enable faster ambiguity resolution and better position accuracy over medium and long inter-receiver distances.

Discussion of these latter approaches is beyond the scope of this article. However, it seems intuitively obvious that, used in conjunction with both systems simultaneously, such methods will provide a level of ambiguity resolution performance

For a detailed discussion of reliability

Parameter estimation and Hypothesis Testing in Linear Models, second edition, by K. Koch, New York, Springer-Verlag,

undreamed of until now.

Further Reading

theory:

shown in Figure 8 for a 12-kilometer baseline. The 3D RMS errors are 3.8 and 2.6 centimeters, respectively. These errors are mostly due to the effect of the ionosphere on single frequency observations even when the L1 integer ambiguities are fixed. In this case, the use of the

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Galileo web site: www.europa.eu.int/comm/energy_ transport/en/gal_en.html Galileo signal structure is described in: www.europa.eu.int/comm/energy_ transport/library/gal_stf_final_paper.pdf More information on work related to this topic: www.geomatics.ucalgary.ca/research/ GPSRes/first.html (Project #24)

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